

ASYMPTOTIC BEHAVIOUR FOR WALL POLYNOMIALS AND THE ADDITION FORMULA FOR LITTLE q -LEGENDRE POLYNOMIALS*

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Abstract. Wall polynomials $W_n(x; b, q)$ are considered and their asymptotic behaviour is described when $q = c^{1/n}$ and n tends to infinity. The results are then used to derive the addition and product formulas for the Legendre polynomials from the recently obtained addition and product formulas for little q -Legendre polynomials.

Key words. Wall polynomials, addition formula, product formula, basic hypergeometric polynomials, Legendre polynomials

AMS(MOS) subject classifications. 33A65, 42C05

1. Introduction. The Wall polynomials $W_n(x; b, q)$ are defined by the recurrence formula

$$(1.1) \quad \begin{aligned} W_{n+1}(x; b, q) = & \{x - [b + q - (1 + q)bq^n]q^n\} W_n(x; b, q) \\ & - b(1 - q^n)(1 - bq^{n-1})q^{2n} W_{n-1}(x; b, q), \quad n = 0, 1, 2, \dots \end{aligned}$$

with initial values $W_{-1} = 0$ and $W_0 = 1$. Clearly $W_n(x; b, q)$ is a monic polynomial of degree n in the variable x . Some properties of Wall polynomials are given in Chihara's book [4, p. 198]. These polynomials are closely related to the continued fraction

$$1 + \frac{x}{1 + \frac{(1-b)qx}{1 + \frac{(1-q)bqx}{1 + \frac{(1-bq)q^2x}{1 + \dots}}}}$$

which was studied by H. S. Wall [16]. The Wall polynomials were also studied by Chihara [5] because they have a Brenke-type generating function, i.e.,

$$\sum_{n=0}^{\infty} W_n(x; b, q) \frac{z^n}{(b; q)_n (q; q)_n} = A(z)B(zx),$$

where

$$\begin{aligned} A(z) &= \sum_{n=0}^{\infty} (-1)^n q^{n(n+1)/2} \frac{z^n}{(q; q)_n} = (zq; q)_{\infty}, \\ B(z) &= \sum_{n=0}^{\infty} \frac{z^n}{(b; q)_n (q; q)_n}. \end{aligned}$$

We have used the notation

$$\begin{aligned} (b; q)_n &= (1-b)(1-bq) \cdots (1-bq^{n-1}), \\ (b; q)_{\infty} &= \lim_{n \rightarrow \infty} (b; q)_n; \end{aligned}$$

* Received by the editors March 13, 1989; accepted for publication (in revised form) October 10, 1989.

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the latter limit exists whenever $|q| < 1$. From this generating function we easily find

$$\begin{aligned} W_n(x; b, q) &= (-1)^n (b; q)_n q^{n(n+1)/2} \sum_{k=0}^n \frac{(q; q)_n}{(q; q)_{n-k} (q; q)_k} q^{k(k-1)/2} \frac{(-q^{-n}x)^k}{(b; q)_k} \\ (1.2) \quad &= (-1)^n (b; q)_n q^{n(n+1)/2} {}_2\phi_1(q^{-n}, 0; b; q, x), \end{aligned}$$

where the q -hypergeometric (or basic hypergeometric [6]) function is defined by

$${}_r\phi_r(a_1, \dots, a_r; b_1, \dots, b_r; q, z) = \sum_{k=0}^{\infty} \frac{(a_1; q)_k \cdots (a_r; q)_k}{(b_1; q)_k \cdots (b_r; q)_k} \frac{z^k}{(q; q)_k}.$$

If $0 < q < 1$ and $0 < b < 1$ then the Wall polynomials are orthogonal with respect to a positive measure supported on the geometric sequence $\{q^n: n = 1, 2, 3, \dots\}$ and we have

$$\sum_{k=0}^{\infty} W_n(q^{k+1}; b, q) W_m(q^{k+1}; b, q) \frac{b^k}{(q; q)_k} = 0, \quad n \neq m.$$

The orthonormal polynomials are given by

$$(1.3) \quad w_n(x; b, q) = \frac{q^{-n(n+1)/2}}{\sqrt{b^n (q; q)_n (b; q)_n}} W_n(x; b, q),$$

and they satisfy

$$(1.4) \quad (b; q)_{\infty} \sum_{k=0}^{\infty} w_n(q^{k+1}; b, q) w_m(q^{k+1}; b, q) \frac{b^k}{(q; q)_k} = \delta_{n,m}, \quad n, m \geq 0$$

and the three-term recurrence relation (1.1) becomes

$$(1.5) \quad x w_n(x; b, q) = a_{n+1} w_{n+1}(x; b, q) + b_n w_n(x; b, q) + a_n w_{n-1}(x; b, q)$$

with $w_{-1} = 0$, $w_0 = 1$, and

$$(1.6) \quad \begin{aligned} a_n &= a_n(b, q) = q^n \sqrt{b(1-q^n)(1-bq^{n-1})}, & n = 1, 2, 3, \dots, \\ b_n &= b_n(b, q) = q^n [b + q - (1+q)bq^n], & n = 0, 1, 2, \dots. \end{aligned}$$

Sometimes it is convenient to use the notation

$$(1.7) \quad (b; q)_{\infty} \sum_{k=0}^{\infty} f(q^{k+1}) \frac{b^k}{(q; q)_k} = \int_0^1 f(z) d\mu(z; b, q), \quad f \in C[0, 1]$$

so that $\mu(\cdot; b, q)$ is the orthogonality measure for the Wall polynomials $W_n(x; b, q)$.

Recently Koornwinder [8] obtained the addition formula for little q -Legendre polynomials by using the fact that the matrix elements of the irreducible unitary representations of the quantum group $S_{\mu}U(2)$ (see, e.g., Woronowicz [17], [18]) can be expressed in terms of little q -Jacobi polynomials (Masuda et al. [9], Vaksman and Soibelman [13], Koornwinder [7]). The little q -Jacobi polynomials are defined in terms of q -hypergeometric functions by

$$p_n(x; a, b|q) = {}_2\phi_1(q^{-n}, abq^{n+1}; aq; q, qx).$$

If $a = q^{\alpha}$ and $b = q^{\beta}$ then these little q -Jacobi polynomials approach the Jacobi polynomials $P_n^{(\alpha, \beta)}(1-2x)/P_n^{(\alpha, \beta)}(1)$ as q tends to 1 [1], [3]. If $a = b = 1$ then we have

the little q -Legendre polynomials. Notice that for $b = 0$ we essentially have the Wall polynomials:

$$\begin{aligned} p_n\left(\frac{x}{q}; \frac{b}{q}, 0 | q\right) &= (-1)^n \frac{q^{-n(n+1)/2}}{(b; q)_n} W_n(x; b, q) \\ (1.8) \qquad \qquad \qquad &= (-1)^n \left\{ \frac{b^n (q; q)_n}{(b; q)_n} \right\}^{1/2} w_n(x; b, q). \end{aligned}$$

The addition formula for little q -Legendre polynomials is

$$\begin{aligned} p_m(q^z; 1, 1 | q) p_y(q^z; q^x, 0 | q) \\ = p_m(q^{x+y}; 1, 1 | q) p_m(q^y; 1, 1 | q) p_y(q^z; q^x, 0 | q) \\ + \sum_{k=1}^m \frac{(q; q)_{x+y+k} (q; q)_{m+k} q^{k(y-m+k)}}{(q; q)_{x+y} (q; q)_{m-k} (q; q)_k^2} p_{m-k}(q^{x+y}; q^k, q^k | q) \\ (1.9) \qquad \qquad \qquad \cdot p_{m-k}(q^y; q^k, q^k | q) p_{y+k}(q^z; q^x, 0 | q) \\ + \sum_{k=1}^m \frac{(q; q)_y (q; q)_{m+k} q^{k(x+y-m+1)}}{(q; q)_{y-k} (q; q)_{m-k} (q; q)_k^2} p_{m-k}(q^{x+y-k}; q^k, q^k | q) \\ \cdot p_{m-k}(q^{y-k}; q^k, q^k | q) p_{y-k}(q^z; q^x, 0 | q) \end{aligned}$$

with $x, y, z = 0, 1, 2, \dots$. Rahman [11] has given an analytic proof of this addition formula while Rahman and Verma [12] have given similar formulas for the continuous q -ultraspherical polynomials. The right-hand side of the above formula can be considered as an expansion of the left-hand side in terms of Wall polynomials. For $q \uparrow 1$ we should get the familiar addition formula for Legendre polynomials (see, e.g., [2, pp. 29–38]), but this limit involves some interesting asymptotic formulas for the Wall polynomials $W_n(x; b, c^{1/n})$ with $0 < c < 1$ and n tending to infinity. This was the main reason for investigating such asymptotic formulas for Wall polynomials.

In §2 we establish some weak asymptotics for Wall polynomials. In §3 we show how the addition formula for Legendre polynomials can be obtained from the addition formula for little q -Legendre polynomials by letting $q \rightarrow 1$, and in §4 we obtain the familiar product formulas for Legendre polynomials from the product formulas for little q -Legendre polynomials.

2. Weak asymptotics for Wall polynomials. For little q -Jacobi polynomials $p_n(x; a, b | q)$ we can put $a = q^\alpha$ and $b = q^\beta$ and let $q \uparrow 1$ to find Jacobi polynomials on $[0, 1]$. However, if either a or b is zero, which is exactly what happens for Wall polynomials, then the limit as $q \uparrow 1$ is $(1 + (x/(a-1))^n)$. Therefore another approach is needed to handle the behaviour of Wall polynomials as $q \uparrow 1$. It turns out that we can find some relevant results if we consider the polynomials $W_n(x; b, c^{1/n})$ for $n \rightarrow \infty$. We will prove a more general result for orthonormal polynomials $\{p_k(x; n) : k = 0, 1, 2, \dots; n \in \mathbb{N}\}$, where k is the degree of the polynomial and n an extra (discrete) parameter. The recurrence formula for these polynomials is given by

$$(2.1) \qquad xp_k(x; n) = a_{k+1, n} p_{k+1}(x; n) + b_{k, n} p_k(x; n) + a_{k, n} p_{k-1}(x; n),$$

where $a_{k, n} > 0$, $b_{k, n} \in \mathbb{R}$, $p_0(x; n) = 1$, and $p_{-1}(x; n) = 0$. Orthogonal polynomials with regularly varying recurrence coefficients [15] are of this type.

THEOREM 1. Assume that $[r, s]$ is a finite interval that, for all n , contains the support of the orthogonality measure for $\{p_k(x; n)\}$. Assume moreover that

$$(2.2) \quad \lim_{n \rightarrow \infty} a_{n,n} = A > 0, \quad \lim_{n \rightarrow \infty} b_{n,n} = B \in \mathbb{R}$$

and that

$$(2.3) \quad \lim_{n \rightarrow \infty} (a_{k,n}^2 - a_{k-1,n}^2) = 0, \quad \lim_{n \rightarrow \infty} (b_{k,n} - b_{k-1,n}) = 0,$$

uniformly in k , then

$$(2.4) \quad \lim_{n \rightarrow \infty} \frac{p_{n+1}(x; n)}{p_n(x; n)} = \rho \left(\frac{x-B}{2A} \right),$$

uniformly on compact sets of $\mathbb{C} \setminus [r, s]$, where $\rho(x) = x + \sqrt{x^2 - 1}$ (the square root here is defined to be the one for which $|\rho(x)| > 1$ for $x \in \mathbb{C} \setminus [-1, 1]$).

Proof. Let K be a compact set in $\mathbb{C} \setminus [r, s]$; then the distance between K and $[r, s]$ is strictly positive. Denote this distance by $\delta > 0$. A decomposition into partial fractions gives

$$\frac{p_{k-1}(x; n)}{p_k(x; n)} = a_{k,n} \sum_{j=1}^k \frac{d_{j,k}}{x - x_{j,k}},$$

where $\{x_{j,k}: 1 \leq j \leq k\}$ are the zeros of $p_k(x; n)$ and $\{d_{j,k}: 1 \leq j \leq k\}$ are positive numbers adding up to 1. Since all the zeros of $p_k(x; n)$ are in $[r, s]$ we have $|x - x_{j,k}| > \delta$ for $x \in K$ and therefore

$$(2.5) \quad \left| \frac{p_{k-1}(x; n)}{p_k(x; n)} \right| < \frac{a_{k,n}}{\delta}$$

holds uniformly for $x \in K$. Consider the Turán determinant

$$D_k(x; n) = p_k^2(x; n) - \frac{a_{k+1,n}}{a_{k,n}} p_{k+1}(x; n) p_{k-1}(x; n).$$

By using the recurrence relation (2.1) we find

$$(2.6) \quad \begin{aligned} D_k(x; n) &= D_{k-1}(x; n) + \frac{b_{k,n} - b_{k-1,n}}{a_{k,n}} p_k(x; n) p_{k-1}(x; n) \\ &\quad + \frac{a_{k,n}^2 - a_{k-1,n}^2}{a_{k,n} a_{k-1,n}} p_{k-2}(x; n) p_k(x; n) \end{aligned}$$

(see [14, Thm. 4.10, p. 117]). If we define

$$R_{k,n}(x) = \frac{D_k(x; n)}{p_{k+1}(x; n) p_k(x; n)},$$

then by (2.6)

$$\begin{aligned} |R_{k,n}(x)| &\leq |R_{k-1,n}(x)| \left| \frac{p_{k-1}(x; n)}{p_{k+1}(x; n)} \right| + \frac{|b_{k,n} - b_{k-1,n}|}{a_{k,n}} \left| \frac{p_{k-1}(x; n)}{p_{k+1}(x; n)} \right| \\ &\quad + \frac{|a_{k,n}^2 - a_{k-1,n}^2|}{a_{k,n} a_{k-1,n}} \left| \frac{p_{k-2}(x; n)}{p_{k+1}(x; n)} \right|, \end{aligned}$$

so that by (2.5) we have for $x \in K$

$$|R_{k,n}(x)| \leq \frac{a_{k,n} a_{k+1,n}}{\delta^2} |R_{k-1,n}(x)| + |b_{k,n} - b_{k-1,n}| \frac{a_{k+1,n}}{\delta^2} + |a_{k,n}^2 - a_{k-1,n}^2| \frac{a_{k+1,n}}{\delta^3}.$$

By the conditions imposed there exists a constant C such that $a_{k,n} < C$ for every n and k (cf. [4, Chap. IV, Example 2.12]). Therefore, by (2.3),

$$|R_{k,n}(x)| \leq \left(\frac{C}{\delta}\right)^2 |R_{k-1,n}(x)| + A_n, \quad x \in K,$$

where $A_n \rightarrow 0$ as $n \rightarrow \infty$. Iteration gives

$$|R_{n,n}(x)| \leq A_n \frac{(C/\delta)^{2n} - 1}{(C/\delta)^2 - 1} + |R_{0,n}(x)|(C/\delta)^{2n}, \quad x \in K.$$

If $\delta > C$ then obviously $R_{n,n}(x) \rightarrow 0$ as $n \rightarrow \infty$ (use $|R_{0,n}| = |p_0(x; n)/p_1(x; n)| < a_{1,n}/\delta$), which by (2.2), (2.3), and (2.5) leads to

$$(2.7) \quad \lim_{n \rightarrow \infty} \left| \frac{p_n(x; n)}{p_{n+1}(x; n)} - \frac{p_{n-1}(x; n)}{p_n(x; n)} \right| = 0,$$

uniformly for $x \in K$ (provided $\delta > C$). By (2.5) the sequence of analytic functions $p_n(x; n)/p_{n+1}(x; n)$ is uniformly bounded on compact sets of $\mathbb{C} \setminus [r, s]$ and thus there exists a subsequence converging to some function $L(x)$, uniformly on K . Use the recurrence formula (2.1) and the properties (2.2), (2.3), and (2.7) to find that this limit satisfies

$$x = \frac{A}{L(x)} + B + AL(x),$$

and since $|p_n(x; n)/p_{n+1}(x; n)| < C/\delta < 1$ for $x \in K$ by (2.5) we have

$$\frac{1}{L(x)} = \rho \left(\frac{x - B}{2A} \right).$$

This gives the result for $\delta > C$. This can be extended to hold for $\delta > 0$ by using the Stieltjes–Vitali theorem (cf. [4, p. 121]) and the uniform bound (2.5). \square

Remark. The asymptotic behaviour actually holds uniformly on compact sets of $\mathbb{C} \setminus \Omega$, where Ω is the closure of the set of zeros of $p_n(x; n)$ as n runs through the integers. Clearly, Ω is a subset of $[r, s]$ since the zeros of $p_n(x; n)$ are all inside the interval $[r, s]$. The condition that the joint supports of the orthogonality measures should be contained in the finite interval $[r, s]$ can also be relaxed. Only the zeros of $p_k(x; n)$ ($k \leq n+1$, $n = 0, 1, 2, \dots$) must lie in $[r, s]$.

COROLLARY 1. Suppose $0 < b < 1$ and $0 < c < 1$. Then

$$(2.8) \quad \lim_{n \rightarrow \infty} \frac{W_{n+k}(x; b, c^{1/n})}{W_n(x; b, c^{1/n})} = \{b(1-c)(1-bc)c^2\}^{k/2} \rho^k \left(\frac{x - [b+1-2bc]c}{2c\sqrt{b(1-c)(1-bc)}} \right)$$

uniformly on compact sets of $\mathbb{C} \setminus [0, 1]$.

Proof. The proof follows immediately from

$$\lim_{n \rightarrow \infty} \frac{W_{n+k}(x; b, c^{1/n})}{W_{n+k-1}(x; b, c^{1/n})} = \{b(1-c)(1-bc)c^2\}^{1/2} \rho \left(\frac{x - [b+1-2bc]c}{2c\sqrt{b(1-c)(1-bc)}} \right),$$

which in turn can be proved by using Theorem 1 with recurrence coefficients $a_{k,n} = a_k(b, c^{1/n})$ and $b_{k,n} = b_k(b, c^{1/n})$ given by (1.6). \square

COROLLARY 2. Suppose $0 < b < 1$ and $0 < c < 1$. Then

$$(2.9) \quad \lim_{n \rightarrow \infty} \frac{p_{n+k}(z; b, 0|c^{1/n})}{p_n(z; b, 0|c^{1/n})} = (-1)^k \left\{ \frac{b(1-c)}{1-bc} \right\}^{k/2} \rho^k \left(\frac{z - [b+1-2bc]c}{2c\sqrt{b(1-c)(1-bc)}} \right)$$

uniformly for z on compact subsets of $\mathbb{C} \setminus [0, 1]$, where $p_n(x; a, b|q)$ are the little q -Jacobi polynomials.

Proof. This follows immediately from (1.8) and Corollary 1. \square

It is important in the asymptotic formula (2.4) that the variable x stays away from the zeros of $p_n(x; n)$. On the set Ω , the closure of the zeros of $p_n(x; n)$, the orthogonal polynomials will oscillate. The following theorem gives a result about the weak convergence of measures involving the polynomials $p_k(x; n)$ on $[r, s]$ in terms of their orthogonality measures.

THEOREM 2. Assume that $[r, s]$ is a finite interval that, for all n , contains the support of the orthogonality measure μ_n for the orthonormal polynomials $\{p_k(x; n): k = 0, 1, 2, \dots\}$. Assume, moreover, that for all $k \in \mathbb{Z}$

$$(2.10) \quad \lim_{n \rightarrow \infty} a_{n+k, n} = A, \quad \lim_{n \rightarrow \infty} b_{n+k, n} = B;$$

then for every continuous function f on $[r, s]$

$$\lim_{n \rightarrow \infty} \int_r^s f(z) p_n(z; n) p_{n+k}(z; n) d\mu_n(z) = \frac{1}{\pi} \int_{B-2A}^{B+2A} \frac{f(z) T_k((z-B)/(2A))}{\sqrt{4A^2 - (z-B)^2}} dz,$$

where $T_n(x)$ are the Chebyshev polynomials of the first kind.

Proof. We follow the ideas of Nevai and Dehesa [10, Lemma 3]. Let m be a positive integer and apply the recurrence formula (2.1) repeatedly to get

$$z^m p_n(z; n) = \sum_{\substack{-1 \leq k_i \leq 1 \\ i=1, 2, \dots, m}} \alpha_{n, n+k_1} \alpha_{n+k_1, n+k_1+k_2} \cdots \alpha_{n+k_1+\dots+k_{m-1}, n+k_1+\dots+k_m} p_{n+k_1+\dots+k_m}(z; n),$$

where

$$\alpha_{j,k} = \begin{cases} a_{j,n} & \text{if } k = j-1, \\ b_{j,n} & \text{if } k = j, \\ a_{j+1,n} & \text{if } k = j+1. \end{cases}$$

Hence

$$\int_r^s z^m p_n(z; n) p_{n+k}(z; n) d\mu_n(z) = \sum_{\substack{-1 \leq k_i \leq 1 \\ i=1, 2, \dots, m \\ k_1+\dots+k_m=k}} \alpha_{n, n+k_1} \alpha_{n+k_1, n+k_1+k_2} \cdots \alpha_{n+k_1+\dots+k_{m-1}, n+k}.$$

Because of this equation and by (2.10) it follows that the limit as $n \rightarrow \infty$ of $\int_r^s z^m p_n(z; n) p_{n+k}(z; n) d\mu_n(z)$ is the same as the limit of

$$\frac{1}{2A^2\pi} \int_{B-2A}^{B+2A} z^m U_n\left(\frac{z-B}{2A}\right) U_{n+k}\left(\frac{z-B}{2A}\right) \sqrt{4A^2 - (z-B)^2} dz$$

since the Chebyshev polynomials of the second kind $U_n((z-B)/2A)$ are the orthogonal polynomials with constant recurrence coefficients $a_n = A$ and $b_n = B$. Use the identity

$$U_n(x) U_{n+k}(x) = \frac{1}{2} \frac{T_k(x) - T_{2n+k+2}(x)}{1-x^2}$$

to find

$$\begin{aligned} & \frac{1}{2A^2\pi} \int_{B-2A}^{B+2A} z^m U_n\left(\frac{z-B}{2A}\right) U_{n+k}\left(\frac{z-B}{2A}\right) \sqrt{4A^2 - (z-B)^2} dz \\ &= \frac{1}{\pi} \int_{B-2A}^{B+2A} \frac{z^m T_k((z-B)/2A)}{\sqrt{4A^2 - (z-B)^2}} dz - \frac{1}{\pi} \int_{B-2A}^{B+2A} \frac{z^m T_{2n+k+2}((z-B)/2A)}{\sqrt{4A^2 - (z-B)^2}} dz. \end{aligned}$$

If $2n+k+2 > m$ then the second term on the right-hand side vanishes because of orthogonality, and thus we have the result when $f(x) = x^m$. The general result follows from the Hahn-Banach theorem: let the operators $L_{k,n}(k, n=0, 1, 2, \dots)$, defined on the Banach space $C[r, s]$ of continuous functions equipped with the supremum norm, be given by

$$L_{k,n}f = \int_r^s f(z) p_n(z; n) p_{n+k}(z; n) d\mu_n(z).$$

These are uniformly bounded operators because, by Schwarz's inequality and the orthonormality,

$$\begin{aligned} & \left| \int_r^s f(z) p_n(z; n) p_{n+k}(z; n) d\mu_n(z) \right|^2 \\ & \leq \int_r^s |f(z)|^2 p_n^2(z; n) d\mu_n(z) \int_r^s |f(z)|^2 p_{n+k}^2(z; n) d\mu_n(z) \\ & \leq \|f\|_\infty^2. \end{aligned}$$

Now use Weierstrass's result that the polynomials form a dense subspace of $C[r, s]$. \square

COROLLARY 3. Suppose $0 < b < 1$ and $0 < c < 1$. Then for every continuous function f on $[0, 1]$

$$\begin{aligned} & \lim_{n \rightarrow \infty} \int_0^1 f(z) w_n(z; b, c^{1/n}) w_{n+k}(z; b, c^{1/n}) d\mu(z; b, c^{1/n}) \\ & = \frac{1}{\pi} \int_{B-2A}^{B+2A} \frac{f(z) T_k((z-B)/(2A))}{\sqrt{4A^2 - (z-B)^2}} dz, \end{aligned}$$

where $A = c\sqrt{b(1-c)(1-bc)}$, $B = (b+1-2bc)c$, and $T_n(x)$ are the Chebyshev polynomials of the first kind.

Proof. The proof follows because the Wall polynomials $w_n(x; b, c^{1/n})$ satisfy the conditions of Theorem 2, with recurrence coefficients $a_{k,n} = a_k(b, c^{1/n})$ and $b_k(b, c^{1/n})$ given by (1.6). \square

3. The addition formula. The little q -Legendre polynomials $p_n(z; 1, 1|q)$ and the Wall polynomials $p_n(z; a, 0|q)$ are analytic functions of z and the addition formula (1.9) holds for every $z \in \{q^n: n=0, 1, 2, \dots\}$ (which is a set with an accumulation point). Therefore it follows that

$$\begin{aligned} & p_m(z; 1, 1|q) p_y(z; q^x, 0|q) \\ & = p_m(q^{x+y}; 1, 1|q) p_m(q^y; 1, 1|q) p_y(z; q^x, 0|q) \\ & + \sum_{k=1}^m \frac{(q; q)_{x+y+k} (q; q)_{m+k} q^{k(y-m+k)}}{(q; q)_{x+y} (q; q)_{m-k} (q; q)_k^2} p_{m-k}(q^{x+y}; q^k, q^k|q) \\ & \cdot p_{m-k}(q^y; q^k, q^k|q) p_{y+k}(z; q^x, 0|q) \\ & + \sum_{k=1}^m \frac{(q; q)_y (q; q)_{m+k} q^{k(x+y-m+1)}}{(q; q)_{y-k} (q; q)_{m-k} (q; q)_k^2} p_{m-k}(q^{x+y-k}; q^k, q^k|q) \\ & \cdot p_{m-k}(q^{y-k}; q^k, q^k|q) p_{y-k}(z; q^x, 0|q) \end{aligned} \quad (3.1)$$

holds for every $z \in \mathbb{C}$ and $x, y = 0, 1, 2, \dots$. It is well known that

$$(3.2) \quad \lim_{q \uparrow 1} p_n(z; q^\alpha, q^\beta|q) = R_n^{(\alpha, \beta)}(1-2z),$$

where $R_n^{(\alpha, \beta)}(x)$ are Jacobi polynomials with the normalization $R_n^{(\alpha, \beta)}(1) = 1$, i.e., $R_n^{(\alpha, \beta)}(x) = P_n^{(\alpha, \beta)}(x) / P_n^{(\alpha, \beta)}(1)$. Fix b, c in $(0, 1)$ such that $\log b / \log c = \beta / \gamma$ with β, γ positive integers, substitute in (3.1) $q = b^{1/(n\beta)} = c^{1/(n\gamma)}$, $x = n\beta$, $y = n\gamma$, and let $n \rightarrow \infty$ through the integers. Then by (2.9), (3.1), and (3.2)

$$\begin{aligned} R_m^{(0,0)}(1-2z) &= R_m^{(0,0)}(1-2bc)R_m^{(0,0)}(1-2b) \\ &+ \sum_{k=1}^m \frac{(m+k)!}{(m-k)!(k!)^2} (1-bc)^k c^k R_{m-k}^{(k,k)}(1-2bc) R_{m-k}^{(k,k)}(1-2c) \\ &\cdot (-1)^k \left\{ \frac{b(1-c)}{1-bc} \right\}^{k/2} \rho^k \left(\frac{z - [b+1-2bc]c}{2c\sqrt{b(1-c)(1-bc)}} \right) \\ &+ \sum_{k=1}^m \frac{(m+k)!}{(m-k)!(k!)^2} (1-c)^k (bc)^k R_{m-k}^{(k,k)}(1-2bc) R_{m-k}^{(k,k)}(1-2c) \\ &\cdot (-1)^k \left\{ \frac{1-bc}{b(1-c)} \right\}^{k/2} \rho^{-k} \left(\frac{z - [b+1-2bc]c}{2c\sqrt{b(1-c)(1-bc)}} \right). \end{aligned}$$

Now use the formula $T_k(x) = [\rho^k(x) + \rho^{-k}(x)]/2$; then

$$\begin{aligned} R_m^{(0,0)}(1-2z) &= R_m^{(0,0)}(1-2bc)R_m^{(0,0)}(1-2b) \\ &+ 2 \sum_{k=1}^m (-1)^k \frac{(m+k)!}{(m-k)!(k!)^2} c^k [b(1-c)(1-bc)]^{k/2} \\ &\cdot R_{m-k}^{(k,k)}(1-2bc) R_{m-k}^{(k,k)}(1-2c) T_k \left(\frac{z - [b+1-2bc]c}{2c\sqrt{b(1-c)(1-bc)}} \right). \end{aligned}$$

Finally, choose

$$\begin{aligned} 1-2z &= xy - \sqrt{1-x^2}\sqrt{1-y^2}t, \\ 1-2bc &= x, \\ 1-2c &= y; \end{aligned}$$

then

$$\begin{aligned} R_m^{(0,0)}(xy - \sqrt{1-x^2}\sqrt{1-y^2}t) &= R_m^{(0,0)}(x)R_m^{(0,0)}(y) \\ &+ 2 \sum_{k=1}^m (-1)^k \frac{(m+k)!}{(m-k)!(k!)^2} 2^{-2k} \{\sqrt{1-x^2}\sqrt{1-y^2}\}^k \\ &\cdot R_{m-k}^{(k,k)}(x)R_{m-k}^{(k,k)}(y)T_k(t), \end{aligned}$$

which is the familiar addition formula for Legendre polynomials. By our method of proof this formula only holds for $t \in \mathbb{C} \setminus \mathbb{R}$ (because we use Corollary 2), but since all the functions considered are analytic in t , the result definitely holds for every $t \in \mathbb{C}$.

4. Product formulas. If we multiply both sides of the addition formula (1.9) by $p_{y+k}(q^z; q^x, 0|q)q^{(x+1)z}/(q; q)_z$ and sum from $z=0$ to ∞ , then by the orthogonality (1.4) and by (1.8)

$$\begin{aligned} &\sum_{z=0}^{\infty} p_m(q^z; 1, 1|q)p_y(q^z; q^x, 0|q)p_{y+k}(q^z; q^x, 0|q) \frac{q^{(x+1)z}}{(q; q)_z} \\ &= \frac{(q; q)_{x+y+k}(q; q)_{m+k}q^{k(y-m+k)}}{(q; q)_{x+y}(q; q)_{m-k}(q; q)_k^2} p_{m-k}(q^{x+y}; q^k, q^k|q)p_{m-k}(q^y; q^k, q^k|q) \\ &\cdot \sum_{z=0}^{\infty} p_{y+k}^2(q^z; q^x, 0|q) \frac{q^{(x+1)z}}{(q; q)_z}, \end{aligned}$$

which holds whenever $k \in \{0, 1, \dots, m\}$. In terms of orthonormal Wall polynomials we have by (1.8)

$$\begin{aligned}
 & p_{m-k}(q^{x+y}; q^k, q^k | q) p_{m-k}(q^y; q^k, q^k | q) \\
 (4.1) \quad & = (-1)^k \frac{(q; q)_{m-k} (q; q)_k^2}{(q; q)_{m+k}} q^{-k(y+k-m)} \left\{ q^{-k(x+1)} \frac{(q; q)_y (q; q)_{x+y}}{(q; q)_{y+k} (q; q)_{x+y+k}} \right\}^{1/2} \\
 & \cdot (q^{x+1}; q)_\infty \sum_{z=0}^{\infty} p_m(q^z; 1, 1 | q) w_y(q^{z+1}; q^{x+1}, q) \\
 & \cdot w_{y+k}(q^{z+1}; q^{x+1}, q) \frac{q^{(x+1)z}}{(q; q)_z},
 \end{aligned}$$

which can be considered as a product formula for the little q -Legendre polynomials and which (for $k=0$) is equivalent with the product formula given by Koornwinder [8]. If we use the notation (1.7) then

$$\begin{aligned}
 & (q^{x+1}; q)_\infty \sum_{z=0}^{\infty} p_m(q^z; 1, 1 | q) w_y(q^{z+1}; q^{x+1}, q) w_{y+k}(q^{z+1}; q^{x+1}, q) \frac{q^{(x+1)z}}{(q; q)_z} \\
 & = \int_0^1 p_m\left(\frac{z}{q}; 1, 1 | q\right) w_y(z; q^{x+1}, q) w_{y+k}(z; q^{x+1}, q) d\mu(z; q^{x+1}, q).
 \end{aligned}$$

Fix b, c in $(0, 1)$ such that $\log b / \log c = \beta / \gamma$ with β and γ positive integers and let $q = b^{1/(n\beta)} = c^{1/(n\gamma)}$, $1+x = n\beta$, $y = n\gamma$. Then as $n \rightarrow \infty$ we have by Corollary 3 and by the uniform convergence in (3.2) (keep in mind that $p_m((z/q); 1, 1 | q)$ is a polynomial of degree m)

$$\begin{aligned}
 R_{m-k}^{(k,k)}(1-2bc) R_{m-k}^{(k,k)}(1-2c) & = (-1)^k \frac{(m-k)!(k!)^2}{(m+k)!} c^{-k} \{b(1-c)(1-bc)\}^{-k/2} \\
 & \cdot \frac{1}{\pi} \int_{B-2A}^{B+2A} R_m^{(0,0)}(1-2z) \frac{T_k((z-B)/2A)}{\sqrt{4A^2 - (z-B)^2}} dz,
 \end{aligned}$$

where $A = c\sqrt{b(1-c)(1-bc)}$ and $B = (b+1-2bc)c$. Setting $bc = x$, $c = y$ gives the familiar product formulas for Legendre polynomials:

$$\begin{aligned}
 R_{m-k}^{(k,k)}(1-2x) R_{m-k}^{(k,k)}(1-2y) & = (-1)^k \frac{(m-k)!(k!)^2}{(m+k)!} \{xy(1-y)(1-x)\}^{-k/2} \\
 & \cdot \frac{1}{\pi} \int_{B-2A}^{B+2A} R_m^{(0,0)}(1-2z) \frac{T_k((z-B)/2A)}{\sqrt{4A^2 - (z-B)^2}} dz,
 \end{aligned}$$

with $A = \sqrt{xy(1-x)(1-y)}$ and $B = x+y-2xy$.

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